

Maximum Balanced Flow in a Network

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We pose a new network flow problem and solve it by reducing to the b -matching problem. The result has application to integer multiflow optimization. © 2000 Academic Press

1. INTRODUCTION

In this paper we formulate a version of the maximum network flow problem, and solve it by reducing to the \mathbf{b} -matching problem in a graph. This reduction provides both a max-min theorem, by translating the Tutte–Berge formula [13, 14, 1], and a strongly polynomial solution, by applying a \mathbf{b} -matching algorithm (see [5, p. 187]). We show in the following paper [7] that this result provides a solution to a class of integer multiflow optimization problems briefly described in Remark 4 below.

1.1. Main Result

Throughout, *graph* means an undirected multigraph without loops, and we deal only with Eulerian graphs.

Let G be a graph with the vertex-set $V \cup \{s\}$, where s is considered as the *sink*. By a *flow* in such graph we mean a collection of edge-disjoint paths from V to s . The *degree* $d_{\mathcal{F}}(v)$ of a flow \mathcal{F} in a vertex $v \in V$ is the number of paths of \mathcal{F} having an end in v . A flow whose degrees vanish outside a subset $T \subseteq V$ is referred to as (T, s) -flow, and the vertices of T are called *sources*. A flow is *Eulerian* if its degrees are all even. Given a set U

of disjoint pairs of vertices of V (shortly, a partial pairing of V), a flow \mathcal{F} is called *balanced* if the equality $d_{\mathcal{F}}(v') = d_{\mathcal{F}}(v'')$ holds for each pair $(v', v'') \in U$.

Consider the following problem.

Problem 0 (Maximum Balanced Eulerian Flow). Given an Eulerian graph G with the vertex-set $V \cup \{s\}$, and a subset $T \subseteq V$ partitioned into pairs, find a maximum balanced Eulerian (T, s) -flow.

The example of a triangle with the vertices t' , t'' , and s , and U consisting of (t', t'') shows that the requirement of the flow being Eulerian is restrictive even for Eulerian graphs.

Notations. For $X \subseteq V \cup \{s\}$, we denote by $E(X)$ the set of edges of G spanned by X (i.e., having both ends in X); the edge-set of the subgraph $G - s$ is denoted by E .

For sets X and Y of vertices, the number of edges between $X \setminus Y$ and $Y \setminus X$ is denoted by $d(X, Y)$; we denote by $d(v)$ the degree of a vertex v , and by $d(X)$ the number of edges with exactly one end in a set X of vertices. Similarly, given a function m on the edges, we denote by $d_m(v)$ the sum of its values, over the edges incident to a vertex v .

When a function (or “vector”) f defined on some set is extended to an *additive* function of subsets, values of this set-function will be written as $f[X]$. According to this rule, for example,

$$d[X] := \sum_{v \in X} d(v) = d(X) + 2|E(X)|. \quad (1)$$

DEFINITION. Given a partial pairing U of V , let us call a pair (X, Y) of sets of vertices *sandwich* if $X \cap Y = \emptyset$, $s \in X$, and any pair of U having a member in X has the other one in Y .

MAIN THEOREM. Let G be an Eulerian graph with the vertex-set $V \cup \{s\}$, U be a partial pairing of V , and T denote the union of the pairs. Then

$$\max |\mathcal{F}| = \min(d(X) + d(Y) - 2\omega), \quad (2)$$

the maximum over the balanced Eulerian (T, s) -flows, and the minimum over the sandwiches (X, Y) ; here ω is the number of odd components of $G + U - (X \cup Y)$.

The *parity* of a component with the vertex-set C is defined as the parity of the integer $\frac{1}{2}(d(C \cup Y) - d(Y))$.

Our problem actually involves only flow degrees. In order to completely eliminate the flows, let us call an integer vector $\mathbf{x} = (x(v) : v \in V)$ *feasible* if

there is a flow in G with the degrees $2x(v)$, $v \in V$. By the Gale theorem [4] (see also [2]), \mathbf{x} is feasible iff it satisfies

$$2x[A] \leq \lambda(A) := \min\{d(X) : A \subseteq X \subseteq V\}, \quad A \subseteq V. \quad (3)$$

A feasible vector \mathbf{x} spans a subset $A \subseteq V$ if $2x[A] = \lambda(A)$, and is called *base* if it spans V . Problem 0 can now be stated in the following equivalent form.

Problem 1. Maximize

$$\beta(\mathbf{x}) := \sum_{(t', t'') \in U} \min\{x(t'), x(t'')\} \quad (= \tfrac{1}{4} |\mathcal{F}|) \quad (4)$$

over the feasible vectors \mathbf{x} .

It is well known that any network flow is degree-majorated by a maximum flow, and one easily checks that the same is true for Eulerian flows in Eulerian networks. Therefore there always exists a base solving Problem 1. Our Main Theorem is equivalent to the relation

$$\max \beta(\mathbf{x}) = \min \frac{d(X) + d(Y) - 2\omega}{4}, \quad (5)$$

with X , Y , and ω as above, and the maximum taken over the bases.

1.2. Remarks

Here we briefly discuss the place of Problem 0 in the field of network flows. The remarks below reveal that Problem 0 majorates some of its apparent extensions; we also mention certain cases of integer multiflow optimization majorated by Problem 0.

Remark 1. It seems natural to permit unpaired sources too, that is to consider the source-set T as consisting of a set K and a partial pairing U of $V \setminus K$. This is equivalent to maximizing the function

$$\beta_1(\mathbf{x}) := x[K] + 2 \sum_{(t', t'') \in U} \min\{x(t'), x(t'')\} \quad (6)$$

over the feasible vectors \mathbf{x} . This version is reducible to Problem 0, by taking two disjoint copies of G , merging their sinks into one, and introducing the pairing of the unified source-set, consisting of the respective copies of U and the pairs (v_1, v_2) matching the copies of $v \in K$.

Remark 2. Problem 0 contains its plain generalization, when neither G is assumed, nor the flow is required to be Eulerian. Indeed, let the graph G be arbitrary. Double each of its edges, and denote by G' the Eulerian graph thus obtained. Let \mathbf{x} be a solution of Problem 1 for G' , with the

same U , and (X, Y) be a sandwich providing the equality in (5). Since \mathbf{x} satisfies the Gale condition $x[A] \leq \lambda(A)$, $A \subseteq V$, for the initial G , there is a flow \mathcal{F} in G with the degree vector \mathbf{x} . It is easy to check that \mathcal{F} solves the plain version of Problem 1, by comparing it with (X, Y) .

In the plain case we have $\max |\mathcal{F}| = \min(d(X) + d(Y) - \omega(X, Y))$, the minimum over the sandwiches (X, Y) , where the *parity* of a component with the vertex-set C coincides, by definition, with the parity of $d(C)$.

Remark 3. It might seem tempting to extend the problem, by balancing a flow with respect to an arbitrary graph $S = (T, U)$: it is then natural to call \mathcal{F} balanced with respect to S if there exists an integer nonnegative vector $\alpha = (\alpha(u) : u \in U)$ such that $d_{\mathcal{F}}(t) = d_{\alpha}(t)$ for each $t \in T$ incident to U . If no member of T is isolated in S , this problem may be interpreted as maximization of S -flow (see, e.g., [8, 10, 3, 6] and also Remark 4) under the additional condition that all its paths (whose self-intersections cannot now be eliminated) pass through s . The below solution implies that such S -flow problem is tractable for an arbitrary graph S .

It is easy, however, to see that, in contrast to packing S -paths in general, such extension yields nothing new in our case. Indeed, any S -flow maximization problem may be formulated in terms of pairing, by assigning a pair t'_u, t''_u of new sources to each edge $u = (t', t'') \in U$ and connecting them to t' and t'' by a large enough number of edges. For the new source-set we take $T' := \{t'_u, t''_u : u \in U\}$, and put $U' := \{(t'_u, t''_u) : u \in U\}$. There is the obvious one-to-one correspondence between the solutions of both versions of the problem.

It makes sense to try various schemes S if some of them can be tractable while the pairing does not. In the case of balanced flow, however, the pairing is both universal and tractable.

Remark 4. In the paper [7] we show that Problem 1 majorates two important integer multiflow optimization problems which we only briefly describe here. Let, again, G be an Eulerian graph with a distinguished subset T of vertices called *terminals*. A T -path in G is a path whose ends are distinct terminals, and a *multiflow* in the network (G, T) is a collection of edge-disjoint T -paths.

For a proper subset A of T , by $(A, T \setminus A)$ -flow we mean a collection of edge-disjoint paths having one end in A and the other in $T \setminus A$. A multiflow in (G, T) *locks* A if it contains a maximum $(A, T \setminus A)$ -flow. If now \mathcal{H} is a hypergraph with the vertex-set T , we say that a multiflow *locks* \mathcal{H} if it locks each $A \in \mathcal{H}$. It is known [8, 10] that a hypergraph is lockable in any Eulerian network (G, T) iff it contains no 3-cross. [Subsets $A, B \subset T$ are called *crossing* if the four atoms, $A \setminus B$, $B \setminus A$, $A \cap B$ and $T \setminus (A \cup B)$, are non-empty; subsets A, B and C form a 3-cross if any two of them are crossing, like the subsets $\{1, 2\}$, $\{1, 3\}$, and $\{2, 3\}$ of $T = \{1, 2, 3, 4\}$.]

Problem A (Minimum Locking). Given an Eulerian network (G, T) and a 3-cross free hypergraph \mathcal{H} , by how few edge-disjoint T -paths can \mathcal{H} be locked?

Further, consider a graph S on T , without loops and isolated vertices, and let us call it *scheme*. An S -path is a path whose ends are terminals adjacent in S .

Problem B (Packing S -Paths). What is the maximal number of edge-disjoint S -paths in an Eulerian network (G, T) ?

In [7] it is proved that (1) Problem 0 majorates A; and (2) Problem A majorates B for any scheme S whose maximal stable sets form no 3-cross, or, equivalently, whose complement is the line graph of a triangle-free multigraph.

Remark 5. It may be worth noticing that Problem 1 and its reduction to the **b**-matching maximization can be accurately expressed in terms of two polymatroids on the set V . Let them be denoted by \mathbf{P} and \mathbf{Q} : independent in \mathbf{P} are integer nonnegative vectors satisfying the conditions (3), and the independent vectors of \mathbf{Q} are the degree-vectors of **b**-matchings in the bipartite graph obtained by inserting a 2-valent vertex into each edge of $G - s$ (see Subsection 2.2 for details). Problem 1 may be considered as a polymatroid version of the Matroid Parity problem [11] in \mathbf{P} . Theorem 2.3 states that \mathbf{P} and \mathbf{Q} are dual with respect to the function $\frac{1}{2}\mathbf{d}$; from this point of view, the reduction of Problem 1 to **b**-matching maximization in the graph $\tilde{G} + U$ is similar to the construction of Lawler *et al.* [9].

2. REDUCTION TO MATCHINGS

Throughout, an Eulerian graph G with the vertex-set $V \cup \{s\}$ is fixed, and E denotes the edge-set of the subgraph $G - s$. In the sequel we deal in parallel with flows in G and matchings in some other graph; to avoid confusion, we speak of the latter one in terms of *nodes* and *links*, retaining *vertex* and *edge* to the initial G .

2.1. Matchings

Consider a graph with the node-set N and the set L of links, and let $\mathbf{b} \in \mathbb{Z}_+^N$. A function $m: L \rightarrow \mathbb{Z}_+$ is called **b**-matching if $d_m(v) \leq b(v)$ for each node v . The size $\|m\|$ of a **b**-matching m is the sum of its values; a **b**-matching of the maximal size is called *maximum*. We say that m spans a subgraph (N', L') if its restriction onto L' is a maximum **b**-matching in the subgraph.

We use the following fundamental facts (see, e.g., [11, 12]). The first of them easily follows from the augmenting path theorem for usual bipartite matchings.

CLAIM 2.1. A **b**-matching m in a bipartite graph is not maximum iff there exists an augmenting path, that is an odd path $P = (v_0, v_1, \dots, v_{2k+1})$, with the ends v_0 and v_{2k+1} unsaturated by m and $m(v_{2i-1}, v_{2i}) > 0$, $i = 1, \dots, k$.

The second is the Tutte–Berge formula for the maximum size of a **b**-matching in a graph.

THEOREM 2.2 (Tutte [13, 14], Berge [1]). *The maximal size of a **b**-matching is equal to*

$$\min_{Z \subseteq N} \frac{b[N] + b[Z] - b[I] - \omega(Z)}{2}, \quad (7)$$

where I is the set of isolated vertices of $H - Z$ and $\omega(Z)$ is the number of odd non-trivial components of $H - Z$.

We call a component with the node-set C *non-trivial* if $|C| > 1$; its *parity* is the parity of the integer $b[C]$. A set Z achieving the minimum in (7) is called a *Tutte set*.

2.2. Reduction Theorem

Given an Eulerian graph G with a sink s , let \tilde{G} denote the bipartite graph with the node-set $N := V \cup E$ in which each $e = (v', v'') \in E$ is linked just to v' and v'' . Recall that E is the edge-set of the subgraph $G - s$. Loosely speaking, \tilde{G} is the subgraph $G - s$ subdivided by inserting exactly one two-valent node into each edge. Define a vector $\mathbf{b} \in \mathbb{Z}_+^N$ by assigning

$$b(v) := \frac{1}{2}d(v) \quad \text{for } v \in V, \quad \text{and} \quad b(e) := 1 \quad \text{for } e \in E. \quad (8)$$

(Recall that by $d(v)$ we denote the degree of a vertex v in G .)

From this point, \mathbf{b} means only the vector defined by (8); therefore we usually omit its indication and use *matching* as an abbreviation for **b**-matching. Clearly, the size of a matching in \tilde{G} cannot exceed $|E|$.

Let us call *normal* any (partial) orientation of G with the zero outdegree in s and the indegree at most $\frac{1}{2}d(v)$ in each vertex $v \in V$.

THEOREM 2.3. *A vector $\mathbf{x} \in \mathbb{Z}_+^V$ is a base if and only if \tilde{G} has a maximum **b**-matching \tilde{m} satisfying*

$$\mathbf{x} + \mathbf{d}_{\tilde{m}} = \frac{1}{2} \mathbf{d}. \quad (9)$$

Here $\mathbf{d}_{\tilde{m}} = (d_{\tilde{m}}(v): v \in V)$, and (9) is a vector relation in \mathbb{Z}_+^V .

Proof. Relation between Eulerian flows in G and matchings in \tilde{G} is based on the fact that both are generated by normal orientations of G . There is an obvious correspondence between such orientations and matchings in \tilde{G} : given a matching \tilde{m} , we direct an edge $e = (v, v') \in E$ towards v' iff $\tilde{m}(e, v') = 1$, and an edge incident to s towards s ; due to the matching constraints, the obtained orientation is normal. This correspondence is clearly one-to-one because in the reverse way a normal orientation generates a matching in \tilde{G} whose degrees are bounded by 1 in the nodes $e \in E$ and by $\frac{1}{2}d(v)$ in the nodes $v \in V$.

Connection between normal orientations and Eulerian flows is less straightforward, and we first illustrate it by a construction which, in particular, reveals that the maximum size of a matching in \tilde{G} equals $|E|$. Consider any Eulerian orientation of G , and let $C_1, \dots, C_k, k = \frac{1}{2}d(s)$, be edge-disjoint directed circuits of this orientation, passing through s . Let vertices $v_i \in V(C_i - s)$ (not necessarily distinct) be chosen, and let us reverse in each C_i the direction of the segment sC_iv_i coming out from s . The new orientation of G is normal, and the former circuits C_i form now an Eulerian maximum (V, s) -flow. Since the orientation is total, the generated matching in \tilde{G} has the cardinality $|E|$.

Let us return to the proof. The below arguments actually show that every Eulerian maximum flow and maximum matching are obtainable in the described way.

(I) *Only if.* Let \mathbf{x} be an arbitrary base; then there is a flow \mathcal{F} , $|\mathcal{F}| = d(s)$, having the degrees $2x(v)$, $v \in V$. Let E_0 denote the set of edges of G not used by \mathcal{F} ; the edge-induced subgraph $G(E_0)$ is clearly Eulerian. Let us direct the paths of \mathcal{F} towards s and choose an arbitrary Eulerian orientation of $G(E_0)$. The orientation of G thus obtained is total and normal; the matching \tilde{m} generated in \tilde{G} by this orientation is, therefore, maximum.

In order to check (9), consider a vertex $v \in V$. The starting edges of the $2x(v)$ paths of \mathcal{F} having the end in v are directed outwards, and exactly half of the other $d(v) - 2x(v)$ incident edges are directed towards v ; thus, $d_{\tilde{m}}(v) = \frac{1}{2}(d(v) - 2x(v))$, as required.

(II) *If.* Let, conversely, \tilde{m} be a maximum matching in \tilde{G} . Since its size equals $|E|$, the corresponding orientation of $G - s$ is total. We extend it to a normal orientation of the entire G by directing the edges incident to s towards s . Indeed, the matching constraints imply that the outdegree of each vertex, except s , is not less than the indegree. Therefore G is decomposable into a number of edge-disjoint directed circuits and inclusion-maximal directed paths. Clearly, these paths form an Eulerian maximum (V, s) -flow. So, if by $2x(v)$ we denote the number of these paths starting in a vertex $v \in V$ then the vector $\mathbf{x} := (x(v): v \in V)$ is a base.

We have $2x(v) = \text{outdegree}(v) - \text{indegree}(v) = d(v) - 2d_{\tilde{m}}(v)$, as required. \blacksquare

Let us now append the pairs of U as links to the graph \tilde{G} retaining the constraints vector \mathbf{b} defined by (8). There exists a simple relation between the size of matchings in $\tilde{G} + U$ and the quantity $\beta(\mathbf{x})$ of Problem 1.

For a matching m in the graph $\tilde{G} + U$, let \tilde{m} and m_U denote its restrictions to \tilde{G} and U respectively. Let us confine ourselves to matchings which, first, span \tilde{G} and, second, have a maximal m_U . Such a matching is uniquely defined by choosing for \tilde{m} a maximum matching in \tilde{G} and assigning to each $u = (t', t'') \in U$ the value

$$m(u) := \min\{b(t') - d_{\tilde{m}}(t'), b(t'') - d_{\tilde{m}}(t'')\}. \quad (10)$$

Since $b(v) = \frac{1}{2}d(v)$ for vertices $v \in V$, Theorem 2.3 implies a one-to-one correspondence between the bases $\mathbf{x} \in \mathbb{Z}_+^V$ and the vectors $m_U = (m(u): u \in U)$ of the maximum matchings m spanning \tilde{G} , so that

$$m[U] = \sum_{(t', t'') \in U} \min\{x(t'), x(t'')\} = \beta(\mathbf{x}) \quad (11)$$

(cf. (4)). Indeed, given such a matching m , the differences

$$x(v) := b(v) - d_{\tilde{m}}(v), \quad v \in V, \quad (12)$$

form a base, and conversely, given a base \mathbf{x} the difference $\mathbf{b} - \mathbf{x}$ forms the degree vector of a maximum matching in \tilde{G} whose unique extension onto U is given by (10). By the equality (10), Problem 1 is equivalent to maximizing $m[U]$, or, which is the same, maximizing $m[U] + |E| = m[U] + \|\tilde{m}\| = \|m\|$, over the matchings in $\tilde{G} + U$ spanning \tilde{G} .

The requirement that a matching span the subgraph \tilde{G} does not, however, affect its maximum size (but only the balance between $m[U]$ and $\|\tilde{m}\|$), as the following statement shows.

CLAIM 2.4. *There exists a maximum \mathbf{b} -matching in $\tilde{G} + U$ which spans \tilde{G} .*

Proof. Let m be a maximum matching in $\tilde{G} + U$ having the greatest possible value of $\|\tilde{m}\|$. If m does not span \tilde{G} then, by Claim 2.1, the graph \tilde{G} has an augmenting path for the matching \tilde{m} , say P . Since the sets V and E form a bipartition of \tilde{G} , P has exactly one end in V , say v . This node is unsaturated by \tilde{m} (by the definition of augmenting path) and saturated by m , for otherwise the augmentation of \tilde{m} along P would augment m too. This means that v belongs to a pair $u = (v, v') \in U$ having $m(u) > 0$.

Let us augment \tilde{m} along P and decrease $m(u)$, both by 1. The new maximum matching, m_1 , has $\|\tilde{m}_1\| > \|\tilde{m}\|$, contradiction. \blacksquare

Thus, the following intermediate result is established.

THEOREM 2.5 (Reduction Theorem). *Let the source-set T consist of a set U of disjoint pairs, and μ denote the maximum size of \mathbf{b} -matching in $\tilde{G} + U$. Then*

- (i) *the maximum size of a balanced Eulerian (T, s) -flow equals $4(\mu - |E|)$; and*
- (ii) *if m is a maximum \mathbf{b} -matching in $\tilde{G} + U$ spanning \tilde{G} then any decomposition of the corresponding normal orientation of G into directed circuits and maximal directed paths contains a maximum balanced Eulerian (T, s) -flow.*

3. PROOF OF MAIN THEOREM

Here again N is the node-set of the graph $\tilde{G} + U$, that is $N = V \cup E$. Recall that given a subset $Z \subseteq N$, we denote by I the set of isolated nodes and by $\omega(Z)$ the number of odd non-trivial components of the subgraph $\tilde{G} + U - Z$. We will use here the notation

$$f(Z) := 2(b[N] + b[Z] - b[I] - 2|E| - \omega(Z)).$$

For a set of nodes A , let A_V and A_E denote the intersections $A \cap V$ and $A \cap E$ respectively. By the definition (8) of the vector \mathbf{b} ,

$$b[A] = \frac{1}{2}d(A_V) + |E(A_V)| + |A_E|. \quad (13)$$

By the assertion (i) of Theorem 2.5 and the Tutte–Berge formula (see Theorem 2.2), the inequality

$$|\mathcal{F}| \leq f(Z) \quad (14)$$

holds for every Eulerian balanced (T, s) -flow \mathcal{F} and any set of nodes Z , and there exist \mathcal{F} (a maximum balanced (T, s) -flow) and Z (a Tutte set) providing the equality. We are to express $f(Z)$ in terms of the graph G and the pairing U .

(I) Consider relation between sets of nodes in $\tilde{G} + U$ and sandwiches in $G + U$.

STATEMENT (I.1). *For an arbitrary set Z of nodes of $\tilde{G} + U$, the sets $X = I_V \cup \{s\}$ and $Y = Z_V$ form a sandwich (X, Y) in G .*

Indeed, a vertex $v \in X \setminus \{s\}$ is an isolated node of $\tilde{G} + U - Z$, so that all its neighbours belong to Z . In particular, if v participates in a pair $(v, v') \in U$ then its mate v' should belong to $Z_V = Y$.

A given sandwich (X, Y) may, however, be generated in the above way by various sets of nodes. Each such set has $Z_V = Y$, and its E -part is characterised by the following condition: for any vertex $v \in V$, the set of incident edges of $G - s$ is contained by Z_E iff $v \in X$. We canonize the inclusion-minimal sets of this form, by adopting the following

DEFINITION. A set Z of nodes will be called *regular* if Z_E coincides with the set of edges of $G - s$ incident to I_V .

Thus, any sandwich in $G + U$ is generated by a unique regular set of nodes. Moreover, we have the following property

STATEMENT (I.2). *If Z and Z' generate the same sandwich and $Z'_E \subset Z_E$ then $f(Z') \leq f(Z)$.*

Proof. Suppose Z is not regular, so that there is an edge $e = (a, b) \in Z_E$ with $\{a, b\} \cap I = \emptyset$. It suffices to prove the inequality for the set $Z' := Z \setminus \{e\}$. Indeed, let I' denote the set of isolated nodes of $\tilde{G} + U - Z'$. Since $b[Z'] = b[Z] - 1$, we are only to check that $b[I'] + \omega(Z') \geq b[I] + \omega(Z) - 1$. Consider the possible locations of the ends of e .

Case 1. a, b belong to the same non-trivial component of $\tilde{G} + U - Z$, say C . In $\tilde{G} + U - Z'$, it is transformed into the component $C' := C \cup \{e\}$, so that $\omega(Z') \geq \omega(Z) - 1$. Since $I' = I$, the required relation holds.

Case 2. a, b belong to distinct nontrivial components, C_1 and C_2 . In $\tilde{G} + U - Z'$, they are unified into the component $C' := C_1 \cup C_2 \cup \{e\}$. Again, we have $\omega(Z') \geq \omega(Z) - 1$ (the worst is the case when just one of C_1, C_2 is odd) and $I' = I$.

Case 3. $a \in Z_V$ and b belongs to a component C of $\tilde{G} + U - Z$. Then C is transformed into $C' \cup \{e\}$, so that $\omega(Z') \geq \omega(Z) - 1$, while $I' = I$.

Case 4. $a, b \in Z_V$. The graph $\tilde{G} + U - Z'$ has the same non-trivial components (so that $\omega(Z') = \omega(Z)$), and $I' = I \cup \{e\}$. The required relation obviously holds.

The assertion is proved. ■

Summarizing, let us state the following implicit characterization of maximum Eulerian balanced flows in terms of sandwiches.

STATEMENT (I.3). *The relations $X = I_V \cup \{s\}$ and $Y = Z_V$ establish a one-to-one correspondence between the sandwiches in $G + U$ and the regular sets of nodes, and*

$$\max |\mathcal{F}| = \min f(Z),$$

the minimum over the regular sets $Z \subset N$.

(II) It remains to interpret $f(Z)$; this is done in the statements (II.1)–(II.3) below.

STATEMENT (II.1). *If Z is a regular set of nodes and (X, Y) is the corresponding sandwich then*

$$f(Z) = d(X) + d(Y) - 2\omega(Z).$$

Proof. First, by (1), the term independent of Z equals

$$2(b[N] - 2|E|) = d[V] - 2|E| = d(V) = d(s).$$

Note, further, that Z being regular implies the equality $I_E = E(Z_V)$ (cf. (I.2), Case 4 of the proof). Therefore, subtracting the expressions

$$2b[Z] = d(Z_V) + 2|E(Z_V)| + 2|Z_E| \quad \text{and}$$

$$2b[I] = d(I_V) + 2|E(I_V)| + 2|I_E|$$

(cf. (13)) we obtain

$$2(b[Z] - b[I]) = d(Z_V) + 2|Z_E| - d(I_V) - 2|E(I_V)|. \quad (15)$$

By the definition of regularity, Z_E is the set of edges of $G - s$ incident to I_V , so that

$$|Z_E| = |E(I_V)| + d(I_V) - d(I_V, s), \quad (16)$$

because $d(\cdot)$ counts edges of the entire graph G while E is the edge-set of $G - s$. Therefore, we obtain from (15)

$$2(b[Z] - b[I]) = d(I_V) - 2d(I_V, s) + d(Z_V),$$

whence

$$\begin{aligned} f(Z) &= [d(s) + d(I_V) - d(I_V, s)] + d(Z_V) - 2\omega(Z) \\ &= d(I_V \cup \{s\}) + d(Z_V) - 2\omega(Z), \end{aligned}$$

as required. ■

It remains to find connection between the non-trivial components of $\tilde{G} + U - Z$ and the components of $G + U - (X \cup Y)$, and check preserving the component parity. This will imply the equality $\omega(Z) = \omega$, thus completing the proof of Main Theorem.

When speaking of a connectivity component we always mean its vertex-set (or node-set).

STATEMENT (II.2). *Let Z be a regular set of nodes, and (X, Y) be the corresponding sandwich. A set of nodes C is a non-trivial component of $\tilde{G} + U - Z$ if and only if C_V is a component of $G + U - (X \cup Y)$ and C_E consists of $E(C_V)$ and the edges between C_V and Y .*

Proof. Let C be a non-trivial component of $\tilde{G} + U - Z$. Since a component is connected, any edge $e \in E$ belonging to C has at least one end in C_V . On the other hand, an edge incident to C_V belongs to either C or Z_E . By the regularity of Z , each edge in Z_E is incident to I_V ; so, the set of edges $E(C_V)$ and the edges between C_V and Z_V should be in C . This also means that in the graph $G + U$ the set C_V is adjacent only to $X = I_V \cup \{s\}$ and $Y = Z_V$, so that C_V is a union of components of $G + U - (X \cup Y)$.

Conversely, a component of $G + U - (X \cup Y)$, say D , is adjacent only to X and Y . Therefore the set of nodes C consisting of D , $E(D)$ and the edges between D and Y is adjacent in $\tilde{G} + U$ only to Z_V and Z_E , so that C is a union of components of $\tilde{G} + U - Z$. These components are non-trivial because $D \cap X = \emptyset$. ■

STATEMENT (II.3). *A non-trivial component C of $\tilde{G} + U - Z$ and the corresponding component C_V of $G + U - (X \cup Y)$ have the same parity.*

Indeed, we have by (13)

$$b[C] = \frac{1}{2} d(C_V) + |E(C_V)| + |C_E| = \frac{1}{2} d(C_V, X) + \frac{3}{2} d(C_V, Y) \quad \text{mod } 2$$

which is easily seen to coincide modulo 2 with

$$\frac{1}{2} (d(C_V, X) - d(C_V, Y)) = \frac{1}{2} (d(C_V \cup Y) - d(Y)).$$

Thus, $\omega(Z) = \omega$. This completes the proof of Main Theorem.

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